

Index

- barrier function, 80–84
 - inverse, 81–83
 - logarithmic, 81–83
- branch-and-bound method, *see*
 - branching method
- branching method, 116, 118, 120–123
- calculus of variations, 30
- constraint qualification, 95, 98
- convexity, 68
 - concave, 68
 - of functions, 68
 - of graphs, 69
 - strict, 69
 - via second derivatives, 69, 70
- cutting method, 122, 123, 125
- cutting-plane method, *see* cutting method
- cycle, 63
 - in networks, 125–127
 - in Newton's optimization method, 60
 - in quasi-Newton methods, 60
 - in the working-set method, 90
- discrete variables, 116
- discretization, 29–33, 48, 74
 - linear spline interpolation, 31
 - Newton's aerodynamics problem, 31, 32, 48
 - Newton's aerodynamics problem in rare media, 74, 80, 87
 - two-variable problem, 38, 40–43, 46, 47, 49, 53, 59, 67, 68
- dual linear program, 102–105
- dynamic programming, 129, 130
 - definition of method, 131
 - least remaining cost, 130
 - recursion relationship, 131, 132
 - scaling issues with, 132
 - stochastic, 133
 - expected cost, 133
- Hessian, *see* second-derivative matrix
- integral optimization, 29, 30, 32, 33, 38, 74, 129, 145, 146
- interior point methods, 102
 - Karmarkar's algorithm, xvi
- Lagrangian function, 107, 108
 - and the SQP method, 108, 112
 - multiplier rule, 109
 - Newton's optimization method, 109–111
 - Taylor quadratic of, 110
- line-search, 58, 83
 - backtracking, 58, 83
 - exact, 58, 59, 68, 90–92, 101, 102
 - no cycles, 60, 63
- minimizer
 - global, 25, 26
 - local, 25, 26, 44, 45, 47, 58, 85, 96–98, 115
- monthly payment function, 25, 26, 48
 - and reduction, 29, 74, 86, 87
 - fixed interest rate, 25–27
 - variable interest rate, 28, 87
 - and reduction, 73
 - defining equation, 27

- graph, 49
- minimizing, 28, 43, 44, 47, 53, 59, 67, 68
- multipliers
 - as dual variables, 102–105
 - for one inequality, 95, 96, 98
 - for two inequalities, 96, 98
 - in general optimization rule, 98, 100, 105, 107–109, 112
 - equations only, 109
 - in SQP method, 108, 110, 112
 - in working-set method, 100, 101
 - Lagrange, 29, 93–95, 108
 - significance of sign, 96, 100
- Newton's aerodynamics problem, 29, 31, 32, 48
 - in rare media, 74, 80, 87
- Newton's optimization method, 40, 63, 67, 75, 77, 78
 - and optimality, 44, 47, 55
 - and the SQP method, 109
 - applying, 42, 43, 47, 53, 60, 67
 - damped, 84
 - definition of, 42
 - in hybrid method, 70, 71
 - in interior point methods, 102
 - in reduction, 87
 - multivariable, 48
 - Newton's method, 43
 - order of convergence, 63, 66–68, 70
 - practical problems, 55, 59–61
 - update formula, 41
- optimal control, 30, 129
- order of convergence, 63, 64, 66, 70
 - linear, 64–66, 68, 70
 - quadratic, 65–68, 70, 112
 - superlinear, 64, 65
- penalty function, 75, 82, 108
 - barrier, 80, 81
 - ideal, 75, 79–82
 - min-type, 76, 77
 - smoothed, 77–80
 - simple, 75, 76, 79, 107
- quadratic program, 110–112
- quasi-Newton methods, 90, 91
 - descent in, 59
 - in hybrid method, 70
 - order of convergence, 67, 68
 - practical problems, 60, 83
 - rationale for, 55
 - robustness of, 60
 - simplicity of, 61
 - steepest descent, 56
- reduction, 74, 84, 86
 - applying, 91
 - modifications to, 89
 - versus SQP method, 107
- reduction method
 - applying, 87
 - definition of, 87
- rounding, 116
 - applying, 118
 - in branching method, 118, 119
 - trouble with, 117, 118
- search direction, *see* step-direction
- second-derivative matrix, 38, 42, 55, 56, 58, 59, 67
 - for optimality test, 44–48
 - for scaling factor, 53
 - graphical implications, 68–70
 - in damped Newton's optimization method, 84
 - invertibility, 60, 67
 - multivariable, 48
 - size, 61, 63
 - trivial, 106
- sequential quadratic programming, *see* SQP method
- simplex method, xvi, 101
- SQP method, 108, 111, 112
 - definition of, 112
- steepest descent method
 - applying, 58, 59, 68, 91
 - order of convergence, 68, 70
 - perpendicular steps in, 58
 - practical problems, 83
 - simplicity of, 61

Index

149

-
- step-direction, 42, 57–59
 in working-set method, 91
 one-variable, 83
 steepest descent, 57, 92
- step-factor, 57, 58, 83, 84, 91, 92
- step-size, *see* step-factor
- working-set method, 89, 90, 92
 applying, 91, 92
 linearity needed, 92
- zigzagging, 68, 70